

**Citigroup (C)**

Class Period: 4/17/06-11/2/07

Retained share price: \$32.0169 (11/05/07 - 01/04/08)

**Department of the Treasury of the State of New Jersey and its Division of Investments - FIFO Loss**

Transaction	Date	Shares	Price	Cost	Transaction	Date	Shares	Price	Proceeds
Pre-class holdings		17,688,260			Sale	04/25/06	22,962	47.4785	\$1,090,201.32
					Sale	05/26/06	10,000	49.2385	\$492,385.00
					Sale	07/27/06	115,000	47.3176	\$5,441,529.26
					Sale	07/28/06	85,000	47.7481	\$4,058,591.26
					Sale	07/28/06	500,000	48.2734	\$24,136,708.21
					Sale	07/31/06	15,000	48.3985	\$725,977.50
					Sale	08/14/06	300,000	47.5623	\$14,268,701.47
					Sale	08/16/06	50,000	48.4558	\$2,422,790.54
					Sale	08/17/06	150,000	48.4128	\$7,261,921.82
					Sale	08/28/06	100,000	49.1600	\$4,915,998.92
					Sale	09/11/06	3,000	48.9098	\$146,729.39
					Sale	09/26/06	3,000	50.1385	\$150,415.37
					Sale	10/18/06	2,000	49.9385	\$99,876.93
					Sale	10/25/06	2,000	50.4485	\$100,896.90
					Sale	10/26/06	300,000	50.5045	\$15,151,364.37
					Sale	10/27/06	4,000	50.4385	\$201,753.80
					Sale	10/30/06	123,000	50.1835	\$6,172,565.30
					Sale	10/30/06	61,000	50.1955	\$3,061,922.90
					Sale	10/30/06	16,000	50.1711	\$802,736.93
					Sale	11/08/06	2,000	50.5084	\$101,016.89
					Sale	11/13/06	50,000	50.6836	\$2,534,182.16
					Sale	11/14/06	50,000	50.6650	\$2,533,252.19
					Sale	11/14/06	150,000	50.6475	\$7,597,131.66
					Sale	11/15/06	50,000	50.3797	\$2,518,982.63
					Sale	11/16/06	100,000	50.6020	\$5,060,204.58
					Sale	11/30/06	300,000	49.6183	\$14,885,482.81
					Sale	12/11/06	50,000	52.8044	\$2,640,218.92
					Sale	12/11/06	150,000	52.5000	\$7,874,998.18
					Sale	12/11/06	150,000	52.1971	\$7,829,564.57
					Sale	12/12/06	50,000	52.1222	\$2,606,109.97
					Sale	12/15/06	1,000	53.2484	\$53,248.36
					Sale	12/18/06	4,000	54.4383	\$217,753.31
					Sale	12/20/06	450,000	55.0176	\$24,757,924.77
					Sale	12/20/06	450,000	55.1023	\$24,796,038.60
					Sale	12/22/06	3,000	54.9483	\$164,844.93

**Citigroup (C)**

Class Period: 4/17/06-11/2/07

Retained share price: \$32.0169 (11/05/07 - 01/04/08)

**Department of the Treasury of the State of New Jersey and its Division of Investments - FIFO Loss**

Transaction	Date	Shares	Price	Cost	Transaction	Date	Shares	Price	Proceeds
					Sale	12/26/06	20,000	55.0158	\$1,100,316.00
					Sale	12/28/06	20,000	55.9883	\$1,119,765.61
					Sale	12/29/06	80,000	56.0094	\$4,480,750.41
					Sale	01/04/07	100,000	54.9006	\$5,490,061.29
					Sale	01/04/07	37,500	54.8817	\$2,058,064.26
					Sale	01/04/07	30,000	54.8811	\$1,646,433.41
					Sale	01/04/07	101,250	54.9790	\$5,566,624.85
					Sale	01/04/07	12,500	55.0183	\$687,728.87
					Sale	01/04/07	118,750	55.0396	\$6,535,953.57
					Sale	01/18/07	300,000	54.3309	\$16,299,279.13
					Sale	01/22/07	100,000	54.9888	\$5,498,881.02
					Sale	01/26/07	50,000	53.7942	\$2,689,712.36
					Sale	01/26/07	35,000	53.9023	\$1,886,580.50
					Sale	03/26/07	100,000	51.3175	\$5,131,751.42
					Sale	05/03/07	1,000	54.0292	\$54,029.20
					Sale	05/09/07	300,000	53.7874	\$16,136,213.06
					Sale	05/17/07	1,000	54.7292	\$54,729.20
					Sale	05/25/07	75,000	54.9270	\$4,119,521.94
					Sale	06/06/07	140,000	53.3583	\$7,470,159.59
					Sale	06/07/07	115,000	53.0196	\$6,097,252.62
					Sale	06/08/07	145,000	52.8133	\$7,657,927.22
					Sale	07/17/07	2,000	52.5122	\$105,024.40
					Sale	08/17/07	4,000	49.6192	\$198,476.96
					<i>Shares sold during the class</i>			<b>5,759,962</b>	<b>\$298,959,258.61</b>
					<i>period offsetting opening balance:</i>				
					*Sale	11/27/07	2,000	33.1494	\$66,298.75
					*Sale	11/28/07	2,000	33.0988	\$66,197.65
					*Sale	12/21/07	2,000	32.6147	\$65,229.41
					*Sale	12/31/07	2,000	32.2723	\$64,544.62
					<i>Shares sold in the lookback</i>			<b>8,000</b>	<b>\$262,270.42</b>
					<i>period offsetting opening balance:</i>				
Purchase	11/29/06	1,000	49.7800	\$49,780.00					
Purchase	01/18/07	10,000	54.4683	\$544,683.00					
Purchase	03/27/07	2,000	51.1700	\$102,340.00					

**Citigroup (C)**

Class Period: 4/17/06-11/2/07

Retained share price: \$32.0169 (11/05/07 - 01/04/08)

**Department of the Treasury of the State of New Jersey and its Division of Investments - FIFO Loss**

Transaction	Date	Shares	Price	Cost	Transaction	Date	Shares	Price	Proceeds
Purchase	04/10/07	1,000	51.6000	\$51,600.00					
Purchase	05/14/07	1,000	52.6900	\$52,690.00					
Purchase	07/26/07	500,000	47.2138	\$23,606,900.00					
Purchase	07/31/07	4,000	47.1300	\$188,520.00					
Purchase	08/01/07	2,000	46.6865	\$93,373.00					
Purchase	08/15/07	6,000	45.5800	\$273,480.00					
Purchase	09/07/07	4,000	45.6900	\$182,760.00					
Purchase	09/12/07	2,000	45.9200	\$91,840.00					
Purchase	09/13/07	111,200	46.4026	\$5,159,969.12					
Purchase	09/13/07	278,800	46.2630	\$12,898,124.40					
Purchase	09/14/07	225,000	46.5216	\$10,467,360.00					
Purchase	09/17/07	250,000	46.2035	\$11,550,875.00					
Purchase	09/24/07	2,000	46.9400	\$93,880.00					
Purchase	10/16/07	2,000	45.7200	\$91,440.00					
Purchase	10/17/07	4,000	44.1800	\$176,720.00					
Purchase	10/19/07	2,000	42.5800	\$85,160.00					
Purchase	11/01/07	2,000	38.4360	\$76,872.00					
Purchase	11/02/07	2,000	37.1800	\$74,360.00	Retained		1,412,000	32.0169	\$45,207,862.80
		<b>1,412,000</b>		<b>\$65,912,726.52</b>					<b>\$45,207,862.80</b>

*Loss on retained shares:* **(\$20,704,863.72)**

\*Shares sold in the 90 days following the class period have been valued at the higher of the price between the actual sales price and the average closing price from the end of the class period to the date of the actual sale

**Citigroup (C)**

Class Period: 4/17/06-11/2/07

Retained share price: \$32.0169 (11/05/07 - 01/04/08)

**Department of the Treasury of the State of New Jersey and its Division of Investments - LIFO Loss**

Transaction	Date	Shares	Price	Cost	Transaction	Date	Shares	Price	Proceeds
Pre-class holdings		17,688,260			Sale	04/25/06	22,962	47.4785	\$1,090,201.32
					Sale	05/26/06	10,000	49.2385	\$492,385.00
					Sale	07/27/06	115,000	47.3176	\$5,441,529.26
					Sale	07/28/06	85,000	47.7481	\$4,058,591.26
					Sale	07/28/06	500,000	48.2734	\$24,136,708.21
					Sale	07/31/06	15,000	48.3985	\$725,977.50
					Sale	08/14/06	300,000	47.5623	\$14,268,701.47
					Sale	08/16/06	50,000	48.4558	\$2,422,790.54
					Sale	08/17/06	150,000	48.4128	\$7,261,921.82
					Sale	08/28/06	100,000	49.1600	\$4,915,998.92
					Sale	09/11/06	3,000	48.9098	\$146,729.39
					Sale	09/26/06	3,000	50.1385	\$150,415.37
					Sale	10/18/06	2,000	49.9385	\$99,876.93
					Sale	10/25/06	2,000	50.4485	\$100,896.90
					Sale	10/26/06	300,000	50.5045	\$15,151,364.37
					Sale	10/27/06	4,000	50.4385	\$201,753.80
					Sale	10/30/06	123,000	50.1835	\$6,172,565.30
					Sale	10/30/06	61,000	50.1955	\$3,061,922.90
					Sale	10/30/06	16,000	50.1711	\$802,736.93
					Sale	11/08/06	2,000	50.5084	\$101,016.89
					Sale	11/13/06	50,000	50.6836	\$2,534,182.16
					Sale	11/14/06	50,000	50.6650	\$2,533,252.19
					Sale	11/14/06	150,000	50.6475	\$7,597,131.66
					Sale	11/15/06	50,000	50.3797	\$2,518,982.63
					Sale	11/16/06	100,000	50.6020	\$5,060,204.58
					Sale	11/30/06	299,000	49.6183	\$14,835,864.53
					Sale	12/11/06	50,000	52.8044	\$2,640,218.92
					Sale	12/11/06	150,000	52.5000	\$7,874,998.18
					Sale	12/11/06	150,000	52.1971	\$7,829,564.57
					Sale	12/12/06	50,000	52.1222	\$2,606,109.97
					Sale	12/15/06	1,000	53.2484	\$53,248.36
					Sale	12/18/06	4,000	54.4383	\$217,753.31
					Sale	12/20/06	450,000	55.0176	\$24,757,924.77
					Sale	12/20/06	450,000	55.1023	\$24,796,038.60
					Sale	12/22/06	3,000	54.9483	\$164,844.93
					Sale	12/26/06	20,000	55.0158	\$1,100,316.00

**Citigroup (C)**

Class Period: 4/17/06-11/2/07

Retained share price: \$32.0169 (11/05/07 - 01/04/08)

**Department of the Treasury of the State of New Jersey and its Division of Investments - LIFO Loss**

Transaction	Date	Shares	Price	Cost	Transaction	Date	Shares	Price	Proceeds
					Sale	12/28/06	20,000	55.9883	\$1,119,765.61
					Sale	12/29/06	80,000	56.0094	\$4,480,750.41
					Sale	01/04/07	100,000	54.9006	\$5,490,061.29
					Sale	01/04/07	37,500	54.8817	\$2,058,064.26
					Sale	01/04/07	30,000	54.8811	\$1,646,433.41
					Sale	01/04/07	101,250	54.9790	\$5,566,624.85
					Sale	01/04/07	12,500	55.0183	\$687,728.87
					Sale	01/04/07	118,750	55.0396	\$6,535,953.57
					Sale	01/18/07	290,000	54.3309	\$15,755,969.83
					Sale	01/22/07	100,000	54.9888	\$5,498,881.02
					Sale	01/26/07	50,000	53.7942	\$2,689,712.36
					Sale	01/26/07	35,000	53.9023	\$1,886,580.50
					Sale	03/26/07	100,000	51.3175	\$5,131,751.42
					Sale	05/25/07	75,000	54.9270	\$4,119,521.94
					Sale	06/06/07	140,000	53.3583	\$7,470,159.59
					Sale	06/07/07	115,000	53.0196	\$6,097,252.62
					Sale	06/08/07	145,000	52.8133	\$7,657,927.22
					Sale	07/17/07	2,000	52.5122	\$105,024.40
							<b>5,442,962</b>		<b>\$281,922,882.61</b>
Purchase	11/29/06	1,000	49.7800	\$49,780.00	Sale	11/30/06	1,000	49.6183	\$49,618.28
Purchase	01/18/07	10,000	54.4683	\$544,683.00	Sale	01/18/07	10,000	54.3309	\$543,309.30
Purchase	03/27/07	2,000	51.1700	\$102,340.00	Sale	05/03/07	1,000	54.0292	\$54,029.20
Purchase	04/10/07	1,000	51.6000	\$51,600.00	Sale	05/09/07	2,000	53.7874	\$107,574.75
Purchase	05/14/07	1,000	52.6900	\$52,690.00	Sale	05/17/07	1,000	54.7292	\$54,729.20
Purchase	07/26/07	500,000	47.2138	\$23,606,900.00	Sale	08/17/07	4,000	49.6192	\$198,476.96
Purchase	07/31/07	4,000	47.1300	\$188,520.00					
Purchase	08/01/07	2,000	46.6865	\$93,373.00	*Sale	11/27/07	2,000	33.1494	\$66,298.75
Purchase	08/15/07	6,000	45.5800	\$273,480.00	*Sale	11/28/07	2,000	33.0988	\$66,197.65
Purchase	09/07/07	4,000	45.6900	\$182,760.00	*Sale	12/21/07	2,000	32.6147	\$65,229.41
Purchase	09/12/07	2,000	45.9200	\$91,840.00	*Sale	12/31/07	2,000	32.2723	\$64,544.62
Purchase	09/13/07	111,200	46.4026	\$5,159,969.12					
Purchase	09/13/07	278,800	46.2630	\$12,898,124.40	Retained		1,385,000	32.0169	\$44,343,406.50
Purchase	09/14/07	225,000	46.5216	\$10,467,360.00					
Purchase	09/17/07	250,000	46.2035	\$11,550,875.00					
Purchase	09/24/07	2,000	46.9400	\$93,880.00					

**Citigroup (C)**

Class Period: 4/17/06-11/2/07

Retained share price: \$32.0169 (11/05/07 - 01/04/08)

**Department of the Treasury of the State of New Jersey and its Division of Investments - LIFO Loss**

Transaction	Date	Shares	Price	Cost	Transaction	Date	Shares	Price	Proceeds
Purchase	10/16/07	2,000	45.7200	\$91,440.00					
Purchase	10/17/07	4,000	44.1800	\$176,720.00					
Purchase	10/19/07	2,000	42.5800	\$85,160.00					
Purchase	11/01/07	2,000	38.4360	\$76,872.00					
Purchase	11/02/07	2,000	37.1800	\$74,360.00					
		<b>1,412,000</b>		<b>\$65,912,726.52</b>			<b>1,412,000</b>		<b>\$45,613,414.62</b>
									<i>Total LIFO loss:</i> <b>(\$20,299,311.90)</b>

\*Shares sold in the 90 days following the class period have been valued at the higher of the price between the actual sales price and the average closing price from the end of the class period to the date of the actual sale

**Citigroup (C)**

Class Period: 01/01/04 - 11/05/07

Retained share price: \$31.9222 (11/06/07 - 01/04/08)

**Department of the Treasury of the State of New Jersey and its Division of Investment - FIFO Loss**

Transaction	Date	Shares	Price	Cost	Transaction	Date	Shares	Price	Proceeds
Pre-class holdings		17,887,260			Sale	04/12/05	150,000	46.3526	\$6,952,884.04
					Sale	04/13/05	50,000	46.2282	\$2,311,408.27
					Sale	04/29/05	2,000	46.7280	\$93,456.09
					Sale	05/02/05	10,000	47.0583	\$470,583.00
					Sale	06/22/05	425,000	47.3575	\$20,126,945.71
					Sale	06/23/05	175,000	47.2480	\$8,268,404.18
					Sale	07/22/05	14,000	44.2681	\$619,754.07
					Sale	08/30/05	6,000	43.0882	\$258,529.18
					Sale	08/31/05	13,000	43.4182	\$564,436.60
					Sale	09/06/05	4,000	43.9682	\$175,872.64
					Sale	04/25/06	22,962	47.4785	\$1,090,201.32
					Sale	05/26/06	10,000	49.2385	\$492,385.00
					Sale	07/27/06	115,000	47.3176	\$5,441,529.26
					Sale	07/28/06	85,000	47.7481	\$4,058,591.26
					Sale	07/28/06	500,000	48.2734	\$24,136,708.21
					Sale	07/31/06	15,000	48.3985	\$725,977.50
					Sale	08/14/06	300,000	47.5623	\$14,268,701.47
					Sale	08/16/06	50,000	48.4558	\$2,422,790.54
					Sale	08/17/06	150,000	48.4128	\$7,261,921.82
					Sale	08/28/06	100,000	49.1600	\$4,915,998.92
					Sale	09/11/06	3,000	48.9098	\$146,729.39
					Sale	09/26/06	3,000	50.1385	\$150,415.37
					Sale	10/18/06	2,000	49.9385	\$99,876.93
					Sale	10/25/06	2,000	50.4485	\$100,896.90
					Sale	10/26/06	300,000	50.5045	\$15,151,364.37
					Sale	10/27/06	4,000	50.4385	\$201,753.80
					Sale	10/30/06	123,000	50.1835	\$6,172,565.30
					Sale	10/30/06	61,000	50.1955	\$3,061,922.90
					Sale	10/30/06	16,000	50.1711	\$802,736.93
					Sale	11/08/06	2,000	50.5084	\$101,016.89
					Sale	11/13/06	50,000	50.6836	\$2,534,182.16
					Sale	11/14/06	50,000	50.6650	\$2,533,252.19
					Sale	11/14/06	150,000	50.6475	\$7,597,131.66
					Sale	11/15/06	50,000	50.3797	\$2,518,982.63
					Sale	11/16/06	100,000	50.6020	\$5,060,204.58

**Citigroup (C)**

Class Period: 01/01/04 - 11/05/07

Retained share price: \$31.9222 (11/06/07 - 01/04/08)

**Department of the Treasury of the State of New Jersey and its Division of Investment - FIFO Loss**

Transaction	Date	Shares	Price	Cost	Transaction	Date	Shares	Price	Proceeds
Sale	11/30/06	300,000	49.6183						\$14,885,482.81
Sale	12/11/06	50,000	52.8044						\$2,640,218.92
Sale	12/11/06	150,000	52.5000						\$7,874,998.18
Sale	12/11/06	150,000	52.1971						\$7,829,564.57
Sale	12/12/06	50,000	52.1222						\$2,606,109.97
Sale	12/15/06	1,000	53.2484						\$53,248.36
Sale	12/18/06	4,000	54.4383						\$217,753.31
Sale	12/20/06	450,000	55.0176						\$24,757,924.77
Sale	12/20/06	450,000	55.1023						\$24,796,038.60
Sale	12/22/06	3,000	54.9483						\$164,844.93
Sale	12/26/06	20,000	55.0158						\$1,100,316.00
Sale	12/28/06	20,000	55.9883						\$1,119,765.61
Sale	12/29/06	80,000	56.0094						\$4,480,750.41
Sale	01/04/07	100,000	54.9006						\$5,490,061.29
Sale	01/04/07	37,500	54.8817						\$2,058,064.26
Sale	01/04/07	30,000	54.8811						\$1,646,433.41
Sale	01/04/07	101,250	54.9790						\$5,566,624.85
Sale	01/04/07	12,500	55.0183						\$687,728.87
Sale	01/04/07	118,750	55.0396						\$6,535,953.57
Sale	01/18/07	300,000	54.3309						\$16,299,279.13
Sale	01/22/07	100,000	54.9888						\$5,498,881.02
Sale	01/26/07	50,000	53.7942						\$2,689,712.36
Sale	01/26/07	35,000	53.9023						\$1,886,580.50
Sale	03/26/07	100,000	51.3175						\$5,131,751.42
Sale	05/03/07	1,000	54.0292						\$54,029.20
Sale	05/09/07	300,000	53.7874						\$16,136,213.06
Sale	05/17/07	1,000	54.7292						\$54,729.20
Sale	05/25/07	75,000	54.9270						\$4,119,521.94
Sale	06/06/07	140,000	53.3583						\$7,470,159.59
Sale	06/07/07	115,000	53.0196						\$6,097,252.62
Sale	06/08/07	145,000	52.8133						\$7,657,927.22
Sale	07/17/07	2,000	52.5122						\$105,024.40
Sale	08/17/07	4,000	49.6192						\$198,476.96
					<b>Shares sold during the class</b>				<b>6,608,962</b>
					<b>period offsetting opening balance:</b>				<b>\$338,801,532.39</b>



**Citigroup (C)**

Class Period: 01/01/04 - 11/05/07

Retained share price: \$31.9222 (11/06/07 - 01/04/08)

**Department of the Treasury of the State of New Jersey and its Division of Investment - FIFO Loss**

Transaction	Date	Shares	Price	Cost	Transaction	Date	Shares	Price	Proceeds
					*Sale	11/27/07	2,000	32.9660	\$65,932.00
					*Sale	11/28/07	2,000	32.9238	\$65,847.50
					*Sale	12/21/07	2,000	32.5152	\$65,030.30
					*Sale	12/31/07	2,000	32.1768	\$64,353.68
					<i>Shares sold in the lookback</i>		<b>8,000</b>		<b>\$261,163.49</b>
					<i>period offsetting opening balance:</i>				
Purchase	03/22/04	2,000	49.6000	\$99,200.00					
Purchase	07/12/04	2,000	45.0000	\$90,000.00					
Purchase	09/21/04	2,000	45.5600	\$91,120.00					
Purchase	09/23/04	4,000	44.0568	\$176,227.20					
Purchase	09/24/04	2,000	44.0100	\$88,020.00					
Purchase	10/11/04	2,000	44.6400	\$89,280.00					
Purchase	11/04/04	2,000	45.3400	\$90,680.00					
Purchase	12/05/04	4,000	46.2400	\$184,960.00					
Purchase	12/14/04	1,000	46.8000	\$46,800.00					
Purchase	02/17/05	2,000	49.2200	\$98,440.00					
Purchase	02/25/05	2,000	48.3300	\$96,660.00					
Purchase	03/07/05	1,000	48.5300	\$48,530.00					
Purchase	03/09/05	2,000	48.1100	\$96,220.00					
Purchase	03/21/05	3,000	45.8000	\$137,400.00					
Purchase	06/03/05	607,000	47.5689	\$28,874,322.30					
Purchase	06/27/05	1,000	46.7900	\$46,790.00					
Purchase	01/03/06	2,000	48.9600	\$97,920.00					
Purchase	01/05/06	2,000	48.5000	\$97,000.00					
Purchase	01/27/06	1,000	47.1180	\$47,118.00					
Purchase	03/07/06	2,000	46.2900	\$92,580.00					
Purchase	03/27/06	1,000	47.6600	\$47,660.00					
Purchase	04/06/06	2,000	47.9470	\$95,894.00					
Purchase	04/07/06	1,000	48.2700	\$48,270.00					
Purchase	11/29/06	1,000	49.7800	\$49,780.00					
Purchase	01/18/07	10,000	54.4683	\$544,683.00					
Purchase	03/27/07	2,000	51.1700	\$102,340.00					
Purchase	04/10/07	1,000	51.6000	\$51,600.00					
Purchase	05/14/07	1,000	52.6900	\$52,690.00					
Purchase	07/26/07	500,000	47.2138	\$23,606,900.00					

**Citigroup (C)**

Class Period: 01/01/04 - 11/05/07

Retained share price: \$31.9222 (11/06/07 - 01/04/08)

**Department of the Treasury of the State of New Jersey and its Division of Investment - FIFO Loss**

Transaction	Date	Shares	Price	Cost	Transaction	Date	Shares	Price	Proceeds
Purchase	07/31/07	4,000	47.1300	\$188,520.00					
Purchase	08/01/07	2,000	46.6865	\$93,373.00					
Purchase	08/15/07	6,000	45.5800	\$273,480.00					
Purchase	09/07/07	4,000	45.6900	\$182,760.00					
Purchase	09/12/07	2,000	45.9200	\$91,840.00					
Purchase	09/13/07	111,200	46.4026	\$5,159,969.12					
Purchase	09/13/07	278,800	46.2630	\$12,898,124.40					
Purchase	09/14/07	225,000	46.5216	\$10,467,360.00					
Purchase	09/17/07	250,000	46.2035	\$11,550,875.00					
Purchase	09/24/07	2,000	46.9400	\$93,880.00					
Purchase	10/16/07	2,000	45.7200	\$91,440.00					
Purchase	10/17/07	4,000	44.1800	\$176,720.00					
Purchase	10/19/07	2,000	42.5800	\$85,160.00					
Purchase	11/01/07	2,000	38.4360	\$76,872.00					
Purchase	11/02/07	2,000	37.1800	\$74,360.00					
Purchase	11/05/07	1,000	36.5000	\$36,500.00	Retained		2,063,000	31.9222	\$65,855,498.60
		<b>2,063,000</b>		<b>\$96,830,318.02</b>					<b>\$65,855,498.60</b>

*Loss on retained shares:* **(\$30,974,819.42)**

\*Shares sold in the 90 days following the class period have been valued at the higher of the price between the actual sales price and the average closing price from the end of the class period to the date of the actual sale

**Citigroup (C)**

Class Period: 01/01/04 - 11/05/07

Retained share price: \$31.9222 (11/06/07 - 01/04/08)

**Department of the Treasury of the State of New Jersey and its Division of Investment - LIFO Loss**

Transaction	Date	Shares	Price	Cost	Transaction	Date	Shares	Price	Proceeds
Pre-class holdings		17,887,260			Sale	04/12/05	119,000	46.3526	\$5,515,954.67
					Sale	04/13/05	50,000	46.2282	\$2,311,408.27
					Sale	04/29/05	2,000	46.7280	\$93,456.09
					Sale	05/02/05	10,000	47.0583	\$470,583.00
					Sale	07/22/05	6,000	44.2681	\$265,608.89
					Sale	08/30/05	6,000	43.0882	\$258,529.18
					Sale	08/31/05	13,000	43.4182	\$564,436.60
					Sale	09/06/05	4,000	43.9682	\$175,872.64
					Sale	04/25/06	11,962	47.4785	\$567,937.82
					Sale	05/26/06	10,000	49.2385	\$492,385.00
					Sale	07/27/06	115,000	47.3176	\$5,441,529.26
					Sale	07/28/06	85,000	47.7481	\$4,058,591.26
					Sale	07/28/06	500,000	48.2734	\$24,136,708.21
					Sale	07/31/06	15,000	48.3985	\$725,977.50
					Sale	08/14/06	300,000	47.5623	\$14,268,701.47
					Sale	08/16/06	50,000	48.4558	\$2,422,790.54
					Sale	08/17/06	150,000	48.4128	\$7,261,921.82
					Sale	08/28/06	100,000	49.1600	\$4,915,998.92
					Sale	09/11/06	3,000	48.9098	\$146,729.39
					Sale	09/26/06	3,000	50.1385	\$150,415.37
					Sale	10/18/06	2,000	49.9385	\$99,876.93
					Sale	10/25/06	2,000	50.4485	\$100,896.90
					Sale	10/26/06	300,000	50.5045	\$15,151,364.37
					Sale	10/27/06	4,000	50.4385	\$201,753.80
					Sale	10/30/06	123,000	50.1835	\$6,172,565.30
					Sale	10/30/06	61,000	50.1955	\$3,061,922.90
					Sale	10/30/06	16,000	50.1711	\$802,736.93
					Sale	11/08/06	2,000	50.5084	\$101,016.89
					Sale	11/13/06	50,000	50.6836	\$2,534,182.16
					Sale	11/14/06	50,000	50.6650	\$2,533,252.19
					Sale	11/14/06	150,000	50.6475	\$7,597,131.66
					Sale	11/15/06	50,000	50.3797	\$2,518,982.63
					Sale	11/16/06	100,000	50.6020	\$5,060,204.58
					Sale	11/30/06	299,000	49.6183	\$14,835,864.53
					Sale	12/11/06	50,000	52.8044	\$2,640,218.92
					Sale	12/11/06	150,000	52.5000	\$7,874,998.18

**Citigroup (C)**

Class Period: 01/01/04 - 11/05/07

Retained share price: \$31.9222 (11/06/07 - 01/04/08)

**Department of the Treasury of the State of New Jersey and its Division of Investment - LIFO Loss**

Transaction	Date	Shares	Price	Cost	Transaction	Date	Shares	Price	Proceeds
					Sale	12/11/06	150,000	52.1971	\$7,829,564.57
					Sale	12/12/06	50,000	52.1222	\$2,606,109.97
					Sale	12/15/06	1,000	53.2484	\$53,248.36
					Sale	12/18/06	4,000	54.4383	\$217,753.31
					Sale	12/20/06	450,000	55.0176	\$24,757,924.77
					Sale	12/20/06	450,000	55.1023	\$24,796,038.60
					Sale	12/22/06	3,000	54.9483	\$164,844.93
					Sale	12/26/06	20,000	55.0158	\$1,100,316.00
					Sale	12/28/06	20,000	55.9883	\$1,119,765.61
					Sale	12/29/06	80,000	56.0094	\$4,480,750.41
					Sale	01/04/07	100,000	54.9006	\$5,490,061.29
					Sale	01/04/07	37,500	54.8817	\$2,058,064.26
					Sale	01/04/07	30,000	54.8811	\$1,646,433.41
					Sale	01/04/07	101,250	54.9790	\$5,566,624.85
					Sale	01/04/07	12,500	55.0183	\$687,728.87
					Sale	01/04/07	118,750	55.0396	\$6,535,953.57
					Sale	01/18/07	290,000	54.3309	\$15,755,969.83
					Sale	01/22/07	100,000	54.9888	\$5,498,881.02
					Sale	01/26/07	50,000	53.7942	\$2,689,712.36
					Sale	01/26/07	35,000	53.9023	\$1,886,580.50
					Sale	03/26/07	100,000	51.3175	\$5,131,751.42
					Sale	05/09/07	298,000	53.7874	\$16,028,638.31
					Sale	05/25/07	75,000	54.9270	\$4,119,521.94
					Sale	06/06/07	140,000	53.3583	\$7,470,159.59
					Sale	06/07/07	115,000	53.0196	\$6,097,252.62
					Sale	06/08/07	145,000	52.8133	\$7,657,927.22
					Sale	07/17/07	2,000	52.5122	\$105,024.40
							<b>5,939,962</b>		<b>\$307,085,106.75</b>
Purchase	03/22/04	2,000	49.6000	\$99,200.00	Sale	04/12/05	31,000	46.3526	\$1,436,930.60
Purchase	07/12/04	2,000	45.0000	\$90,000.00	Sale	06/22/05	425,000	47.3575	\$20,126,937.50
Purchase	09/21/04	2,000	45.5600	\$91,120.00	Sale	06/23/05	175,000	47.2480	\$8,268,400.00
Purchase	09/23/04	4,000	44.0568	\$176,227.20	Sale	07/22/05	8,000	44.2681	\$354,144.80
Purchase	09/24/04	2,000	44.0100	\$88,020.00	Sale	04/25/06	11,000	47.4785	\$522,263.50
Purchase	10/11/04	2,000	44.6400	\$89,280.00	Sale	11/30/06	1,000	49.6183	\$49,618.28
Purchase	11/04/04	2,000	45.3400	\$90,680.00	Sale	01/18/07	10,000	54.3309	\$543,309.30

**Citigroup (C)**

Class Period: 01/01/04 - 11/05/07

Retained share price: \$31.9222 (11/06/07 - 01/04/08)

**Department of the Treasury of the State of New Jersey and its Division of Investment - LIFO Loss**

Transaction	Date	Shares	Price	Cost	Transaction	Date	Shares	Price	Proceeds
Purchase	12/05/04	4,000	46.2400	\$184,960.00	Sale	05/03/07	1,000	54.0292	\$54,029.20
Purchase	12/14/04	1,000	46.8000	\$46,800.00	Sale	05/09/07	2,000	53.7874	\$107,574.75
Purchase	02/17/05	2,000	49.2200	\$98,440.00	Sale	05/17/07	1,000	54.7292	\$54,729.20
Purchase	02/25/05	2,000	48.3300	\$96,660.00	Sale	08/17/07	4,000	49.6192	\$198,476.96
Purchase	03/07/05	1,000	48.5300	\$48,530.00					
Purchase	03/09/05	2,000	48.1100	\$96,220.00	*Sale	11/27/07	2,000	32.9660	\$65,932.00
Purchase	03/21/05	3,000	45.8000	\$137,400.00	*Sale	11/28/07	2,000	32.9238	\$65,847.50
Purchase	06/03/05	607,000	47.5689	\$28,874,322.30	*Sale	12/21/07	2,000	32.5152	\$65,030.30
Purchase	06/27/05	1,000	46.7900	\$46,790.00	*Sale	12/31/07	2,000	32.1768	\$64,353.68
Purchase	01/03/06	2,000	48.9600	\$97,920.00					
Purchase	01/05/06	2,000	48.5000	\$97,000.00	Retained		1,386,000	31.9222	\$44,244,169.20
Purchase	01/27/06	1,000	47.1180	\$47,118.00					
Purchase	03/07/06	2,000	46.2900	\$92,580.00					
Purchase	03/27/06	1,000	47.6600	\$47,660.00					
Purchase	04/06/06	2,000	47.9470	\$95,894.00					
Purchase	04/07/06	1,000	48.2700	\$48,270.00					
Purchase	11/29/06	1,000	49.7800	\$49,780.00					
Purchase	01/18/07	10,000	54.4683	\$544,683.00					
Purchase	03/27/07	2,000	51.1700	\$102,340.00					
Purchase	04/10/07	1,000	51.6000	\$51,600.00					
Purchase	05/14/07	1,000	52.6900	\$52,690.00					
Purchase	07/26/07	500,000	47.2138	\$23,606,900.00					
Purchase	07/31/07	4,000	47.1300	\$188,520.00					
Purchase	08/01/07	2,000	46.6865	\$93,373.00					
Purchase	08/15/07	6,000	45.5800	\$273,480.00					
Purchase	09/07/07	4,000	45.6900	\$182,760.00					
Purchase	09/12/07	2,000	45.9200	\$91,840.00					
Purchase	09/13/07	111,200	46.4026	\$5,159,969.12					
Purchase	09/13/07	278,800	46.2630	\$12,898,124.40					
Purchase	09/14/07	225,000	46.5216	\$10,467,360.00					
Purchase	09/17/07	250,000	46.2035	\$11,550,875.00					
Purchase	09/24/07	2,000	46.9400	\$93,880.00					
Purchase	10/16/07	2,000	45.7200	\$91,440.00					
Purchase	10/17/07	4,000	44.1800	\$176,720.00					
Purchase	10/19/07	2,000	42.5800	\$85,160.00					
Purchase	11/01/07	2,000	38.4360	\$76,872.00					

**Citigroup (C)**

Class Period: 01/01/04 - 11/05/07

Retained share price: \$31.9222 (11/06/07 - 01/04/08)

**Department of the Treasury of the State of New Jersey and its Division of Investment - LIFO Loss**

Transaction	Date	Shares	Price	Cost	Transaction	Date	Shares	Price	Proceeds
Purchase	11/02/07	2,000	37.1800	\$74,360.00					
Purchase	11/05/07	1,000	36.5000	\$36,500.00					
		2,063,000		\$96,830,318.02			2,063,000		\$76,221,746.78
									Total LIFO loss: (\$20,608,571.24)

\*Shares sold in the 90 days following the class period have been valued at the higher of the price between the actual sales price and the average closing price from the end of the class period to the date of the actual sale